

On the Factorizations of Rational Matrix Functions with Applications to Integrable Systems and Discrete Painlevé Equations

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 - Discrete Euler-Lagrange Equations
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- generalization of Moser-Veselov approach to integrability of discrete systems through refactorization transformations from polynomial to rational matrix functions;
- applications to discrete Painlevé equations.

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- Hamiltonian

$$H_{n,p} \sim \operatorname{Tr} \mathbf{L}^{n+1}(p)$$

- Lagrangian

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- Such transformations sometimes reduce to discrete Painlevé equations

Assumptions on the Singularity Structure

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- The divisor $(\mathbf{L}(z)) = (\det \mathbf{L}(z))$ is simple as well,

$$(\det \mathbf{L}(z)) = \sum_{k=1}^n (z_k - \zeta_k), \quad \det \mathbf{L}(z) = \rho_1 \cdots \rho_m \prod_{k=1}^n \frac{z - \zeta_k}{z - z_k}.$$

This is the **rank-one** condition on the residues:

$$\mathbf{L}_k = \text{res}_{z_k} \mathbf{L}(z) = \mathbf{a}_k \mathbf{b}_k^\dagger = \alpha_k [\mathbf{a}_k][\mathbf{b}_k^\dagger],$$

$$\mathbf{M}_k = -\text{res}_{\zeta_k} \mathbf{M}(z) = \mathbf{c}_k \mathbf{d}_k^\dagger = \beta_k [\mathbf{c}_k][\mathbf{d}_k^\dagger].$$

Additive Representations

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Additive Representations of $\mathbf{L}(z)$ and $\mathbf{M}(z)$

$$\mathbf{L}(z) = \mathbf{L}_0 + \sum_{k=1}^n \frac{\mathbf{L}_k}{z - z_k}, \quad \mathbf{L}_0 = \text{diag}\{\rho_1, \dots, \rho_m\} \quad \mathbf{L}_k = \mathbf{a}_k \mathbf{b}_k^\dagger$$
$$\mathbf{M}(z) = \mathbf{M}_0 - \sum_{k=1}^n \frac{\mathbf{M}_k}{z - \zeta_k}, \quad \mathbf{M}_0 = \text{diag}\left\{\frac{1}{\rho_1}, \dots, \frac{1}{\rho_m}\right\} \quad \mathbf{M}_k = \mathbf{c}_k \mathbf{d}_k^\dagger$$

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Note that

$$\mathbf{d}_k^\dagger \mathbf{L}(\zeta_k) = \mathbf{0}, \quad \mathbf{L}(\zeta_k) \mathbf{c}_k = \mathbf{0}, \quad \mathbf{b}_k^\dagger \mathbf{M}(z_k) = \mathbf{0}, \quad \mathbf{M}(z_k) \mathbf{a}_k = \mathbf{0}.$$

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The space of such $\mathbf{L}(z)$ with the fixed $\mathcal{D} = \sum_i z_i - \sum_i \zeta_i$ is $\mathcal{M}_r^{\mathcal{D}}$.

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Question

What are good coordinate systems on the space $\mathcal{M}_r^{\mathcal{D}}$?

Lemma

Generically, the collection $\{\mathbf{a}_k, \mathbf{d}_k^\dagger\}_{k=1}^n$ (or the collection $\{\mathbf{c}_k, \mathbf{b}_k^\dagger\}_{k=1}^n$) gives coordinates on the space $\mathcal{M}_r^{\mathcal{D}}$.

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Consider the equations $\mathbf{M}(z_k)\mathbf{a}_k = \mathbf{0}$ and $\mathbf{d}_i^\dagger \mathbf{L}(\zeta_i) = \mathbf{0}$:

$$\mathbf{M}_0 \mathbf{a}_k - \sum_{i=1}^n \mathbf{c}_i \frac{\mathbf{d}_i^\dagger \mathbf{a}_k}{z_k - \zeta_i} = \mathbf{0}, \quad \mathbf{d}_i^\dagger \mathbf{L}_0 + \sum_{k=1}^n \frac{\mathbf{d}_i^\dagger \mathbf{a}_k}{\zeta_i - z_k} \mathbf{b}_k^\dagger = \mathbf{0}.$$

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Then if the matrix $\left[\frac{\mathbf{d}_i^\dagger \mathbf{a}_k}{z_k - \zeta_i} \right]$ is invertible,

$$\mathbf{c}_i = \mathbf{L}_0^{-1} \mathbf{a}_k \left[\frac{\mathbf{d}_i^\dagger \mathbf{a}_k}{z_k - \zeta_i} \right]^{-1}, \quad \mathbf{b}_k^\dagger = \left[\frac{\mathbf{d}_i^\dagger \mathbf{a}_k}{z_k - \zeta_i} \right]^{-1} \mathbf{d}_i^\dagger \mathbf{L}_0.$$

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Unfortunately, Lagrangian coordinates seem to be a mix of vectors from these two collections.

Multiplicative Representation

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Elementary Divisors (building blocks)

$$\mathbf{B}(z) = \mathbf{I} + \frac{z_0 - \zeta_0}{z - z_0} \frac{\mathbf{p}\mathbf{q}^\dagger}{\mathbf{q}^\dagger\mathbf{p}} \quad \mathbf{B}(z)^{-1} = \mathbf{I} + \frac{\zeta_0 - z_0}{z - \zeta_0} \frac{\mathbf{p}\mathbf{q}^\dagger}{\mathbf{q}^\dagger\mathbf{p}}.$$

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$$(3) \mathbf{B}(z^*)\mathbf{w} = \mathbf{v} \implies \mathbf{B}(z) = \mathbf{I} + \frac{1}{z-z_0} \left((z_0 - z^*) \frac{\mathbf{w}\mathbf{q}^\dagger}{\mathbf{q}^\dagger\mathbf{w}} + (z^* - \zeta_0) \frac{\mathbf{v}\mathbf{q}^\dagger}{\mathbf{q}^\dagger\mathbf{v}} \right),$$

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$$\mathbf{p} = \frac{\partial}{\partial \mathbf{q}^\dagger} \left((z_0 - z^*) \log(\mathbf{q}^\dagger\mathbf{w}) + (z^* - \zeta_0) \log(\mathbf{q}^\dagger\mathbf{v}) \right);$$

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Properties of Elementary Divisors

$$(1) \det \mathbf{B}(z) = (z - \zeta_0)/(z - z_0);$$

$$(2) \mathbf{B}(z)\mathbf{p} = \left(\frac{z-\zeta_0}{z-z_0}\right)\mathbf{p}, \quad \mathbf{q}^\dagger\mathbf{B}(z) = \left(\frac{z-\zeta_0}{z-z_0}\right)\mathbf{q}^\dagger;$$

$$(3) \mathbf{B}(z^*)\mathbf{w} = \mathbf{v} \implies \mathbf{B}(z) = \mathbf{I} + \frac{1}{z-z_0} \left((z_0 - z^*) \frac{\mathbf{w}\mathbf{q}^\dagger}{\mathbf{q}^\dagger\mathbf{w}} + (z^* - \zeta_0) \frac{\mathbf{v}\mathbf{q}^\dagger}{\mathbf{q}^\dagger\mathbf{v}} \right),$$

$$\mathbf{p} = \frac{\partial}{\partial \mathbf{q}^\dagger} \left((z_0 - z^*) \log(\mathbf{q}^\dagger\mathbf{w}) + (z^* - \zeta_0) \log(\mathbf{q}^\dagger\mathbf{v}) \right);$$

$$(4) \mathbf{w}^\dagger\mathbf{B}(z^*) = \mathbf{v}^\dagger \implies \mathbf{B}(z) = \mathbf{I} + \frac{1}{z-z_0} \left((z_0 - z^*) \frac{\mathbf{p}\mathbf{w}^\dagger}{\mathbf{w}^\dagger\mathbf{p}} + (z^* - \zeta_0) \frac{\mathbf{p}\mathbf{v}^\dagger}{\mathbf{v}^\dagger\mathbf{p}} \right).$$

Multiplicative Representation (continued)

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Factors and Divisors

$$\begin{aligned}\mathbf{L}(z) &= \mathbf{L}_0 \mathbf{C}_1(z) \cdots \mathbf{C}_n(z), & \det \mathbf{C}_k(z) &= \frac{z - \zeta_k}{z - z_k} \\ &= \mathbf{L}_k^r(z) \mathbf{B}_k^r(z), & \det \mathbf{B}_k^r(z) &= \frac{z - \zeta_k}{z - z_k} \\ &= \mathbf{B}_k^l(z) \mathbf{L}_k^l(z), & \det \mathbf{B}_k^l(z) &= \frac{z - \zeta_k}{z - z_k}.\end{aligned}$$

Multiplicative Representation (continued)

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 \end{aligned}$$

Definition

We call $\mathbf{C}_k(z)$ the **factors** of $\mathbf{L}(z)$ and $\mathbf{B}_k^r(z)$ (resp. $\mathbf{B}_k^l(z)$) **right** (resp. **left**) divisors of $\mathbf{L}(z)$ (or $\mathbf{M}(z)$).

Lemma

Let $\mathbf{L}_k = \text{res}_{z_k} \mathbf{L}(z) = \mathbf{a}_k \mathbf{b}_k^\dagger$ and $\mathbf{M}_k = -\text{res}_{\zeta_k} \mathbf{M}(z) = \mathbf{c}_k \mathbf{d}_k^\dagger$. Then

$$\mathbf{B}_k^r(z) = \mathbf{I} + \frac{z_k - \zeta_k}{z - z_k} \frac{\mathbf{c}_k \mathbf{b}_k^\dagger}{\mathbf{b}_k^\dagger \mathbf{c}_k}$$

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Proof

Let $\mathbf{L}(z) = \mathbf{L}_k^r(z) \mathbf{B}_k^r(z)$. Taking the residue at z_k gives

$$\mathbf{a}_k \mathbf{b}_k^\dagger = \mathbf{L}_k^r(z_k) \mathbf{p}_k^r (\mathbf{q}_k^r)^\dagger, \quad \text{and so } (\mathbf{q}_k^r)^\dagger = \mathbf{b}_k^\dagger.$$

Similarly, taking the residue of $\mathbf{M}(z) = (\mathbf{B}_k^r(z))^{-1} (\mathbf{L}_k^r(z))^{-1}$ at ζ_k gives $\mathbf{p}_k^r = \mathbf{c}_k$.

Refactorization Transformations

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From now on, restrict our attention to the quadratic ($n = 2$) case:

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Consider the map $\mathbf{L}(z) \mapsto \tilde{\mathbf{L}}(z) = \mathbf{R}(z) \mathbf{L}(z) \mathbf{R}(z)^{-1}$ with $\mathbf{R}(z) = \mathbf{B}'_1(z)$:

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Related isomonodromic transformation:

$$\mathbf{L}(z) = \mathbf{B}'_2(z) \mathbf{L}_0 \mathbf{B}'_1(z) \mapsto \tilde{\mathbf{L}}(z) = \mathbf{B}'_1(z+1) \mathbf{B}'_2(z) \mathbf{L}_0 = \tilde{\mathbf{B}}'_2(z) \mathbf{L}_0 \tilde{\mathbf{B}}'_1(z).$$

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Iterate it: this is our dynamics.

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Question: is it possible to write down a Lagrangian generating this dynamics?

Discrete Euler-Lagrange equations

Discrete Euler-Lagrange equations

Let \mathcal{Q} be the configuration space of our discrete dynamical system.

Continuous Case

- The Lagrangian

$$\mathcal{L} = \mathcal{L}(\mathbf{Q}, \dot{\mathbf{Q}}) \in \mathcal{F}(T\mathcal{Q})$$

- Action

$$S(\gamma) = \int_{\gamma} \mathcal{L}(\mathbf{Q}, \dot{\mathbf{Q}}) dt$$

- Euler-Lagrange Equations (from $\delta S = 0$)

$$\frac{\partial \mathcal{L}}{\partial \mathbf{Q}} - \frac{d}{dt} \frac{\partial \mathcal{L}}{\partial \dot{\mathbf{Q}}} = 0$$

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Discrete Case

$$\mathcal{L} = \mathcal{L}(\mathbf{Q}, \tilde{\mathbf{Q}}) \in \mathcal{F}(\mathcal{Q} \times \mathcal{Q})$$

$$S(\{\mathbf{Q}_k\}) = \sum_k \mathcal{L}(\mathbf{Q}_k, \mathbf{Q}_{k+1})$$

$$\frac{\partial \mathcal{L}}{\partial \mathbf{Y}}(\mathbf{Q}, \mathbf{Q}) + \frac{\partial \mathcal{L}}{\partial \mathbf{X}}(\mathbf{Q}, \tilde{\mathbf{Q}}) = 0$$

Discrete Lagrangian Integrable Systems

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Moser-Veselov Approach to Integrability of Discrete Systems

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- the isospectral re-factorization map

$$R : \mathbf{L}(z) \rightarrow \tilde{\mathbf{L}}(z) = \mathbf{L}_2(z)\mathbf{L}(z)\mathbf{L}_2^{-1}(z)$$

is the discrete analogue of the Lax-pair representation.

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This is exactly our setup, the ordering of the poles determines the order of the factors.

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 \eta \swarrow & & \searrow \eta \\
 \mathbf{L}(z) = \mathbf{B}_2^l(z) \mathbf{L}_0 \mathbf{B}_1^r(z) & \xrightarrow{R} & \tilde{\mathbf{L}}(z) = \mathbf{B}_1^r(z) \mathbf{B}_2^l(z) \mathbf{L}_0 = \tilde{\mathbf{B}}_2^l(z) \mathbf{L}_0 \tilde{\mathbf{B}}_1^r(z) \\
 \updownarrow & & \updownarrow \\
 (\mathbf{p}_2^l, (\mathbf{q}_2^l)^\dagger, \mathbf{p}_1^r, (\mathbf{q}_1^r)^\dagger) & & (\tilde{\mathbf{p}}_2^l, (\tilde{\mathbf{q}}_2^l)^\dagger, \tilde{\mathbf{p}}_1^r, (\tilde{\mathbf{q}}_1^r)^\dagger)
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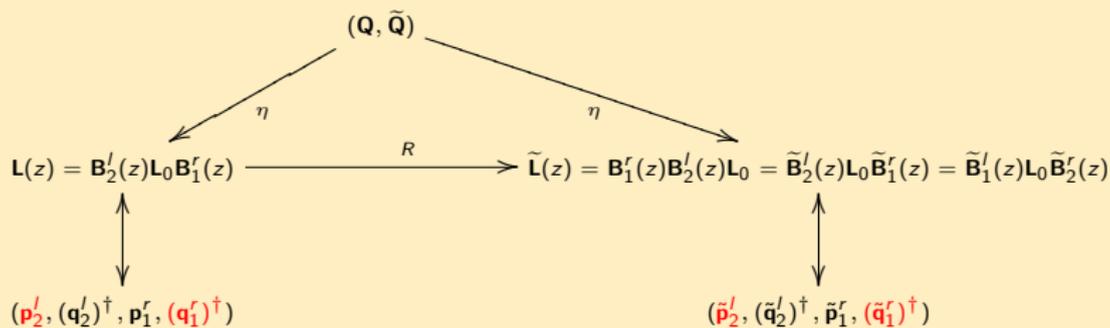
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Let $\mathbf{Q} = (\mathbf{p}_2^l = \mathbf{a}_2, (\mathbf{q}_1^r)^\dagger = \mathbf{b}_1^\dagger) \in \mathcal{Q} = \mathbb{C}^m \times \mathbb{C}^m$

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Let $Q = (\mathbf{p}_2^l = \mathbf{a}_2, (\mathbf{q}_1^r)^\dagger = \mathbf{b}_1^\dagger) \in \mathcal{Q} = \mathbb{P}^{m-1} \times \mathbb{P}^{m-1}$

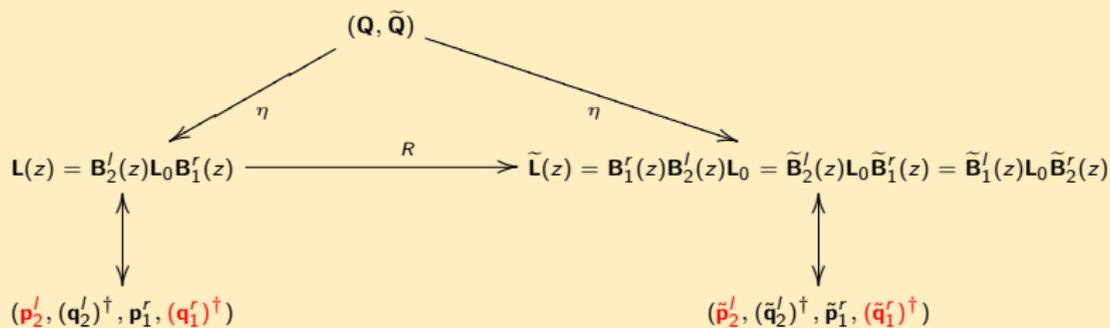
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Also, $\tilde{\mathbf{Q}} = (\tilde{\mathbf{a}}_2, \tilde{\mathbf{b}}_1^\dagger)$.

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Also, $\tilde{\mathbf{Q}} = (\tilde{\mathbf{a}}_2, \tilde{\mathbf{b}}_1^\dagger)$.

We want:

- $\mathbf{p}_1^r = \mathbf{c}_1 = \mathbf{c}_1(\mathbf{a}_2, \mathbf{b}_1^\dagger, \tilde{\mathbf{a}}_2, \tilde{\mathbf{b}}_1^\dagger)$
- $(\mathbf{q}_2^l)^\dagger = \mathbf{d}_2^\dagger = \mathbf{d}_2^\dagger(\mathbf{a}_2, \mathbf{b}_1^\dagger, \tilde{\mathbf{a}}_2, \tilde{\mathbf{b}}_1^\dagger)$
- $\tilde{\mathbf{p}}_1^r = \tilde{\mathbf{c}}_1 = \tilde{\mathbf{c}}_1(\mathbf{a}_2, \mathbf{b}_1^\dagger, \tilde{\mathbf{a}}_2, \tilde{\mathbf{b}}_1^\dagger)$
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- $\mathbf{c}_1 = (z_1 - z_2) \frac{\mathbf{a}_2}{\mathbf{b}_1^\dagger \mathbf{a}_2} + (z_2 - \zeta_1) \frac{\tilde{\mathbf{a}}_2}{\mathbf{b}_1^\dagger \tilde{\mathbf{a}}_2}$

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Discrete Euler-Lagrange Equations

$$-\frac{\partial \mathcal{L}}{\partial \mathbf{x}_1^\dagger}(\mathbf{Q}, \tilde{\mathbf{Q}}) = \mathbf{c}_1 = \tilde{\mathbf{c}}_1 = \frac{\partial \mathcal{L}}{\partial \mathbf{y}_1^\dagger}(\mathbf{Q}, \tilde{\mathbf{Q}})$$

$$\frac{\partial \mathcal{L}}{\partial \mathbf{x}_2}(\mathbf{Q}, \tilde{\mathbf{Q}}) = \mathbf{d}_2^\dagger = \tilde{\mathbf{d}}_2^\dagger = -\frac{\partial \mathcal{L}}{\partial \mathbf{y}_2}(\mathbf{Q}, \tilde{\mathbf{Q}})$$

The Lagrangian

The Lagrangian

Thus, we have the following

Theorem

The equations of both the isospectral and isomonodromic dynamic can be written in the Lagrangian form with

$$\begin{aligned} \mathcal{L}(\mathbf{X}, \mathbf{Y}, t) = & (z_2 - z_1(t)) \log(\mathbf{x}_1^\dagger \mathbf{x}_2) + (z_1(t) - \zeta_2) \log(\mathbf{y}_1^\dagger \mathbf{L}_0^{-1} \mathbf{x}_2) \\ & + (\zeta_2 - \zeta_1(t)) \log(\mathbf{y}_1^\dagger \mathbf{L}_0^{-1} \mathbf{y}_2) + (\zeta_1(t) - z_2) \log(\mathbf{x}_1^\dagger \mathbf{y}_2), \end{aligned}$$

where $\mathbf{X} = (\mathbf{x}_1, \mathbf{x}_2^\dagger)$ and $\mathbf{Y} = (\mathbf{y}_1, \mathbf{y}_2^\dagger)$, in the isomonodromic case $z_1(t) = z_1 - t$, $\zeta_1(t) = \zeta_1 - t$, and in the isospectral case $z_1(t) = z_1$, $\zeta_1(t) = \zeta_1$ and $\mathcal{L}(\mathbf{X}, \mathbf{Y})$ is time-independent.

Sketch of the proof

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Consider $\tilde{\mathbf{L}}(z) = \mathbf{B}_1^r(z)\mathbf{B}_2^l(z)\mathbf{L}_0 = \tilde{\mathbf{B}}_2^l(z)\mathbf{L}_0\tilde{\mathbf{B}}_1^r(z)$.

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- $\text{res}_{z_2} : \quad \mathbf{B}_1^r(z_2)\mathbf{a}_2\mathbf{d}_2^\dagger\mathbf{L}_0 = \tilde{\mathbf{a}}_2\tilde{\mathbf{d}}_2^\dagger\mathbf{L}_0\tilde{\mathbf{B}}_1^r(z_2)$

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Consider $\tilde{\mathbf{M}}(z) = \mathbf{L}_0^{-1}\mathbf{B}_2^l(z)^{-1}\mathbf{B}_1^r(z)^{-1} = \tilde{\mathbf{B}}_1^r(z)^{-1}\mathbf{L}_0^{-1}\tilde{\mathbf{B}}_2^l(z)^{-1}$.

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Consider $\tilde{\mathbf{L}}(z) = \mathbf{B}_1^r(z)\mathbf{B}_2^l(z)\mathbf{L}_0 = \tilde{\mathbf{B}}_2^l(z)\mathbf{L}_0\tilde{\mathbf{B}}_1^r(z)$.

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- res_{ζ_2} : $\mathbf{L}_0^{-1}\mathbf{a}_2\mathbf{d}_2^\dagger\mathbf{B}_1^r(\zeta_2)^{-1} = \tilde{\mathbf{B}}_1^r(\zeta_2)^{-1}\mathbf{L}_0^{-1}\tilde{\mathbf{a}}_2\tilde{\mathbf{d}}_2^\dagger$

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Consider $\tilde{\mathbf{L}}(z) = \mathbf{B}'_1(z)\mathbf{B}'_2(z)\mathbf{L}_0 = \tilde{\mathbf{B}}'_2(z)\mathbf{L}_0\tilde{\mathbf{B}}'_1(z)$.

- $\text{res}_{z_2} : \quad \mathbf{B}'_1(z_2)\mathbf{a}_2\mathbf{d}_2^\dagger\mathbf{L}_0 = \tilde{\mathbf{a}}_2\tilde{\mathbf{d}}_2^\dagger\mathbf{L}_0\tilde{\mathbf{B}}'_1(z_2)$

$$\mathbf{c}_1 = (z_1 - z_2) \frac{\mathbf{a}_2}{\mathbf{b}_1^\dagger \mathbf{a}_2} + (z_2 - \zeta_1) \frac{\tilde{\mathbf{a}}_2}{\mathbf{b}_1^\dagger \tilde{\mathbf{a}}_2}$$

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- $\text{res}_{\zeta_2} : \quad \mathbf{L}_0^{-1}\mathbf{a}_2\mathbf{d}_2^\dagger\mathbf{B}'_1(\zeta_2)^{-1} = \tilde{\mathbf{B}}'_1(\zeta_2)^{-1}\mathbf{L}_0^{-1}\tilde{\mathbf{a}}_2\tilde{\mathbf{d}}_2^\dagger$

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Consider $\tilde{\mathbf{L}}(z) = \mathbf{B}_1^r(z)\mathbf{B}_2^l(z)\mathbf{L}_0 = \tilde{\mathbf{B}}_2^l(z)\mathbf{L}_0\tilde{\mathbf{B}}_1^r(z)$.

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$$\tilde{\mathbf{c}}_1 = (z_1 - \zeta_2) \frac{\mathbf{L}_0^{-1}\mathbf{a}_2}{\tilde{\mathbf{b}}_1^\dagger\mathbf{L}_0^{-1}\mathbf{a}_2} + (\zeta_2 - \zeta_1) \frac{\mathbf{L}_0^{-1}\tilde{\mathbf{a}}_2}{\tilde{\mathbf{b}}_1^\dagger\mathbf{L}_0^{-1}\tilde{\mathbf{a}}_2}$$

Coordinates on \mathcal{M}_D^r

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Since $\underline{\mathbf{B}}_1^r(z)\underline{\mathbf{B}}_2^l(z)\mathbf{L}_0 = \mathbf{B}_1^l(z)\mathbf{L}_0\mathbf{B}_2^r(z)$, $\mathbf{c}_2 = \mathbf{L}_0^{-1}\mathbf{a}_2$, $\mathbf{d}_1^\dagger = \mathbf{b}_1^\dagger$, and we have:

Theorem

The vectors $(\mathbf{c}_2, \mathbf{d}_1^\dagger; \mathbf{a}_2, \mathbf{b}_1^\dagger)$, considered up to rescaling, are coordinates on the space \mathcal{M}_D^r . To recover $\mathbf{L}^{\pm 1}(z)$, consider the function

$$\begin{aligned} \mathcal{L}((\mathbf{x}_2, \mathbf{x}_1^\dagger), (\mathbf{y}_2, \mathbf{y}_1^\dagger)) &= (z_2 - z_1) \log(\mathbf{x}_1^\dagger \mathbf{L}_0 \mathbf{x}_2) + (z_1 - \zeta_2) \log(\mathbf{y}_1^\dagger \mathbf{x}_2) \\ &\quad + (\zeta_2 - \zeta_1) \log(\mathbf{y}_1^\dagger \mathbf{L}_0^{-1} \mathbf{y}_2) + (\zeta_1 - z_2) \log(\mathbf{x}_1^\dagger \mathbf{y}_2). \end{aligned}$$

Then

$$\begin{aligned} \mathbf{a}_1 &= -\frac{\partial \mathcal{L}}{\partial \mathbf{x}_1^\dagger}((\mathbf{c}_2, \mathbf{d}_1^\dagger), (\mathbf{a}_2, \mathbf{b}_1^\dagger)); & \mathbf{b}_2^\dagger &= \frac{\partial \mathcal{L}}{\partial \mathbf{x}_2}((\mathbf{c}_2, \mathbf{d}_1^\dagger), (\mathbf{a}_2, \mathbf{b}_1^\dagger)); \\ \mathbf{c}_1 &= \frac{\partial \mathcal{L}}{\partial \mathbf{y}_1^\dagger}((\mathbf{c}_2, \mathbf{d}_1^\dagger), (\mathbf{a}_2, \mathbf{b}_1^\dagger)); & \mathbf{d}_2^\dagger &= -\frac{\partial \mathcal{L}}{\partial \mathbf{y}_2}((\mathbf{c}_2, \mathbf{d}_1^\dagger), (\mathbf{a}_2, \mathbf{b}_1^\dagger)). \end{aligned}$$

Relation to discrete Painlevé equations

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In the rank $r = 2$ case, the isomonodromic dynamics, written down in the so-called spectral coordinates, is described by the discrete Painlevé equations.

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Main new feature of our approach is the use of rational functions, which sometimes gives computational advances, emphasis on the re-factorization, and the relationship to the Lagrangian I mentioned earlier.

Rank 2 case: general remarks

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We consider

- $\mathbf{L}(z) = \mathbf{L}_0 + \frac{\mathbf{L}_1}{z-z_1} + \frac{\mathbf{L}_2}{z-z_2}$ and $\mathbf{M}(z) = \mathbf{L}(z)^{-1} = \mathbf{M}_0 - \frac{\mathbf{M}_1}{z-\zeta_1} - \frac{\mathbf{M}_2}{z-\zeta_2}$,

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- $\mathbf{L}_0 = \text{diag}\{\rho_1, \rho_2\}$, $\mathbf{M}_0 = \text{diag}\{1/\rho_1, 1/\rho_2\}$,
- $\mathbf{L}_i = \alpha_i \begin{bmatrix} a_i \\ 1 \end{bmatrix} \begin{bmatrix} 1 & b_i \end{bmatrix}$, $\mathbf{M}_i = \beta_i \begin{bmatrix} c_i \\ 1 \end{bmatrix} \begin{bmatrix} 1 & d_i \end{bmatrix}$, $(i = 1, 2)$,

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- $\det \mathbf{L}(z) = \rho_1 \rho_2 \frac{(z-\zeta_1)(z-\zeta_2)}{(z-z_1)(z-z_2)}$.
- Then

$$\mathbf{L}(z) = \begin{bmatrix} \rho_1 + \frac{\alpha_1 a_1}{z-z_1} + \frac{\alpha_2 a_2}{z-z_2} & \frac{\alpha_1 a_1 b_1}{z-z_1} + \frac{\alpha_2 a_2 b_2}{z-z_2} \\ \frac{\alpha_1}{z-z_1} + \frac{\alpha_2}{z-z_2} & \rho_2 + \frac{\alpha_1 b_1}{z-z_1} + \frac{\alpha_2 b_2}{z-z_2} \end{bmatrix}$$

Spectral Coordinates

Spectral Coordinates

- Put

$$\mu(z) := \mathbf{L}(z)_{21} = \frac{\alpha_1}{z - z_1} + \frac{\alpha_2}{z - z_2} = \frac{\hat{\mu}(z - \gamma)}{(z - z_1)(z - z_2)}.$$

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- Then $\alpha_j = \operatorname{res}_{z_j} \mu(z) = \frac{\hat{\mu}(\gamma - z_j)}{(z_j - z_j)}$, $i, j = 1, 2$ and $i \neq j$.

Spectral Coordinates

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The Spectral Coordinates

The pair (γ, π) is called the *spectral coordinates* of $\mathbf{L}(z)$.

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$$\mathbf{L}(z)_{11} = \frac{\rho_1 \varphi_1(z_2, z)}{z - z_2} + \mu(z) a_1 = \frac{\rho_1 \varphi_1(z_1, z)}{z - z_1} + \mu(z) a_2,$$

$$\mathbf{L}(z)_{22} = \frac{\rho_2 \varphi_2(z_2, z)}{z - z_2} + \mu(z) b_1 = \frac{\rho_2 \varphi_2(z_1, z)}{z - z_1} + \mu(z) b_2.$$

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This follows from $\mathbf{M}_\infty = -\mathbf{L}_0^{-1} \mathbf{L}_\infty \mathbf{L}_0^{-1}$ and $\mathbf{M}(\gamma) = \begin{bmatrix} \frac{1}{\rho_1} \frac{1}{\pi_1} & * \\ 0 & \frac{1}{\rho_2} \frac{1}{\pi_2} \end{bmatrix}.$

$L(z)$ in spectral coordinates

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Additive form of $\mathbf{L}(z)$ in spectral coordinates

$$\begin{aligned} a_1 &= \frac{\rho_1}{\mu}(k_1 - \varphi_1(z_2, z_2)) & a_2 &= \frac{\rho_1}{\mu}(k_1 - \varphi_1(z_1, z_1)) \\ b_1 &= \frac{\rho_2}{\mu}(k_2 - \varphi_2(z_2, z_2)) & b_2 &= \frac{\rho_2}{\mu}(k_2 - \varphi_2(z_1, z_1)). \end{aligned}$$

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Additive form of $\mathbf{M}(z)$ in spectral coordinates

$$\begin{aligned}
 c_1 &= \frac{\rho_2}{\mu}(k_1 - \varphi_1(\zeta_2, \zeta_2)/\pi_1) & c_2 &= \frac{\rho_2}{\mu}(k_1 - \varphi_1(\zeta_1, \zeta_1)/\pi_1) \\
 d_1 &= \frac{\rho_1}{\mu}(k_2 - \varphi_2(\zeta_2, \zeta_2)/\pi_2) & b_2 &= \frac{\rho_1}{\mu}(k_2 - \varphi_2(\zeta_1, \zeta_1)/\pi_2).
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Together they completely describe left and right divisors of $\mathbf{L}(z)$ and $\mathbf{M}(z)$.

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Types of $\mathbf{L}(z)$ and $\tilde{\mathbf{L}}(z)$

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$\tilde{\mathbf{L}}(z):$	$\tilde{z}_1 = z_1 - 1$	$\tilde{z}_2 = z_2$	$\tilde{\zeta}_1 = \zeta_1 - 1$	$\tilde{\zeta}_2 = \zeta_2$	ρ_1	ρ_2	k_1	k_2	$\tilde{\mu}$	$\tilde{\gamma}$	$\tilde{\pi}$

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This explains the normalization $\pi = \pi_1 \frac{(\gamma - z_1)}{(\gamma - \zeta_2)}$:

$$\pi \tilde{\pi} = \frac{\rho_2 (\tilde{\gamma} - \tilde{z}_1)(\tilde{\gamma} - \tilde{\zeta}_1)}{\rho_1 (\tilde{\gamma} - \tilde{z}_2)(\tilde{\gamma} - \tilde{\zeta}_2)} \quad (\text{dPV (a)})$$

$$\tilde{\gamma} + \gamma = z_2 + \zeta_2 + \frac{k_1 + \zeta_2 - z_1}{\pi - 1} + \frac{\rho_2(k_2 - z_1 + \zeta_2 + 1)}{\rho_1 \pi - \rho_2} \quad (\text{dPV (b)})$$

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Thus,

$$\tilde{\mu} = (\tilde{\mathbf{L}}_\infty)_{21} = \mu + [\mathbf{G}'_1, \mathbf{L}_0]_{21} = \mu + (\rho_1 - \rho_2)(\mathbf{G}'_1)_{21}$$

Writing $\mathbf{B}_s(z) = \mathbf{1} + \frac{\mathbf{G}_s}{z-z_s}$, we see

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$$\mathbf{G}_1^r = \frac{z_1 - \zeta_1}{\mathbf{b}_1^\dagger \mathbf{c}_1} \begin{bmatrix} \frac{\rho_2}{\mu} (k_1 - \varphi_1(\zeta_2, \zeta_2)/\pi_1) \\ 1 \end{bmatrix} \begin{bmatrix} 1 & \frac{\rho_2}{\mu} (k_2 - \varphi_2(z_2, z_2)) \end{bmatrix}$$

$$\tilde{\mathbf{G}}_1^l = \frac{z_1 - \zeta_1}{\tilde{\mathbf{d}}_1^\dagger \tilde{\mathbf{a}}_1} \begin{bmatrix} \frac{\rho_1}{\tilde{\mu}} (k_1 - \tilde{\varphi}_1(\tilde{z}_2, \tilde{z}_2)) \\ 1 \end{bmatrix} \begin{bmatrix} 1 & \frac{\rho_1}{\tilde{\mu}} (k_2 - \tilde{\varphi}_2(\tilde{\zeta}_2, \tilde{\zeta}_2)/\tilde{\pi}_2) \end{bmatrix},$$

the rest is a simple direct computation.